

WHAT IS CLAIMED IS:

1. A market analysis system comprising:
a computer processor;
a computer readable storage medium;
a database stored on the computer readable storage medium comprising aggregate market data; and
a software program stored on the computer readable storage medium executable to:
receive a set of transaction data from an electronic exchange;
store the set of transaction data in the database;
define a standard pricing group from the aggregate market data; and
apply a statistical analysis to the standard pricing group.
2. The market analysis system of Claim 1, wherein the statistical analysis applied is selected from a group consisting of a demand function analysis, a time series analysis, a correlation analysis, a request for quote analysis and an auction analysis.
3. The market analysis system of Claim 1, wherein the software program is further executable to store a set of results from the statistical analysis in a database.
4. The market analysis system of Claim 1, wherein the software program is further executable to communicate a set of results of the application of the statistical analysis to a user.
5. The market analysis system of Claim 4, wherein the software program is further executable to communicate the set of results in a format compatible with a revenue management software program.
6. The market analysis system of Claim 4, wherein the software program is further executable to communicate the set of results in response to a user request.

7. The market analysis system of Claim 1, wherein the software program is further executable to return a summary of the set of transaction data.

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8. A system for analyzing transactions at an electronic exchange comprising:
a database including a set of transaction data;
a configuration manager operable to define a standard pricing group from the set of transaction data; and
a market analyzer operable to apply a statistical analysis to the standard pricing group.

9. The system of Claim 8, wherein the standard pricing group further comprises an aggregation of data from the set of transaction data.

10. The system of Claim 8, wherein the statistical analysis applied is selected from a group consisting of a demand function analysis, a time series analysis, a correlation analysis, a request for quote analysis, and an auction analysis.

11. The system of Claim 8, further comprising:

a communications server operable to:

receive the set of transaction from an electronic exchange;
communicate the set of transaction to the market analyzer;
receive a request for the set of results from a supplier; and
communicate the set of results to the supplier.

12. The system of Claim 11, wherein the communications server further comprises:

an input interface further comprising:

a configuration interface operable to receive configuration information;
a transaction interface operable to receive the set of transaction data; and
a request interface operable to receive the request; and

an output interface.

13. The system of Claim 8, further comprising a configuration manager operable to:
select a statistical analysis model to apply to the standard pricing group from a set of
statistical analysis models; and
wherein the market analyzer is further operable to apply the selected statistical analysis
model to the standard pricing group.

14. The system of Claim 13, wherein the configuration manager further comprises:
a standard pricing group manager operable to define the standard pricing group;
a model manager operable to define the statistical analysis applied; and
a supplier manager operable to manage information regarding suppliers.

15. The system of Claim 13, wherein the configuration manager is further operable to
define default values and standard parameters for the statistical analysis model.

16. The system of Claim 8, further comprising a request manager operable to:
receive a request from a supplier for a set of results of the application of the statistical
analysis;
retrieve the set of results from the database; and
communicate the set of results to the supplier.

17. The system of Claim 16, wherein the request manager is further operable to return
a summary of the set of transaction data to the supplier.

18. The system of Claim 16, wherein the request manger is further operable to
communicate the set of results in a format that is compatible with a revenue management
software program.

19. The system of Claim 16, wherein the request manager further comprises:
a retrieval manager operable to retrieve the set of results from the database; and
an aggregation manager operable to summarize the set of transaction data.

20. The system of Claim 8, further comprising a task manager operable to:
schedule the application of the statistical analysis; and
prompt the market analyzer to apply the statistical analysis.

21. The system of Claim 20, wherein the task manager further comprises:
a schedule manager operable to maintain a schedule for the application of the statistical
analysis; and
a scheduler operable to prompt the market analyzer to apply the statistical analysis
according to the schedule.

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22. A method for analyzing transactions at an electronic exchange, comprising receiving a set of transaction data from the electronic exchange; defining a standard pricing group from the set of transaction data; and applying a statistical analysis to the standard pricing group to derive the set of results.

23. The method of Claim 23, wherein the standard pricing group comprises an aggregation of data from the set of transaction data.

24. The method of Claim 23, further comprising:
receiving a request for a set of results from the statistical analysis from a requestor;
returning the set of results to the requestor.

25. The method of Claim 24, further comprising formatting the set of results to be compatible with a revenue management software program.

26. The method of Claim 22, further comprising communicating a summary of the set of transaction data to a requestor.

27. The method of Claim 22, further comprising applying the statistical analysis to the standard pricing group according to a predefined schedule.

28. The method of Claim 22, wherein the statistical analysis applied is selected from a group consisting of a demand function analysis, a time series analysis, a correlation analysis, a request for quotes analysis and an auction analysis.

29. The method of Claim 22, further comprising storing the set of results in a database.

30. The method of Claim 22, wherein the set of transaction data includes aggregate market data.

31. A system for analyzing transactions at an electronic exchange comprising:
a software program stored on a tangible storage medium, executable by a computer
processor to:

receive a set of transaction data from an electronic exchange;
aggregate at least a portion of the set of transaction data into at least one standard
pricing group; and
apply a statistical analysis to the standard pricing group.

32. The system of Claim 31, wherein the statistical analysis applied is selected from
a group consisting of a demand function analysis, a time series analysis, a correlation analysis,
request for quote analysis, and an auction analysis.

33. The system of Claim 31, wherein the software program is further executable to
communicate the set of results of the application of the statistical analysis to a requestor in a
format compatible with a revenue management software program.

34. The system of Claim 31, wherein the software program is further executable to
apply the statistical analysis according to a predefined schedule.

35. The system of Claim 31, wherein the software program is further executable to
communicate a summary of the set of transaction data to a requestor.

36. The system of Claim 31, wherein the software program is further executable to
communicate a set of results from the application of the statistical analysis to a supplier.